

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

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In re:

Chapter 11

LEHMAN BROTHERS HOLDINGS, INC., et al.,

Case No. 08-13555 (JMP)

Debtors.

(Jointly Administered)

-----x
NOTICE REGARDING PARTIAL TRANSFER OF CLAIM NO. 62783
PURSUANT TO FEDERAL RULE OF BANKRUPTCY PROCEDURE 3001(e)(2)

To: Lehman Brothers International (Europe) (in administration)
Level 23, 25 Canada Square, London E14 5LQ
(formerly 25 Bank Street, London E14 5LE)
United Kingdom
Attention: Steven Anthony Pearson

Your right, title, and interest in and to the unsecured claim evidenced by proof of claim no. **62783**, filed **November 2, 2009**, against Lehman Brothers Holdings Inc., a debtor in the above-captioned case, in the total estimated filed amount of **\$2,084,741,055.00** (the first page of which proof of claim is attached hereto as Exhibit A), has been transferred, pursuant to the terms of the Agreement and Evidence of Partial Transfer of Claim attached hereto as Exhibit B, solely to the extent relating to certain notes listed on Exhibit B in the total estimated amount of **\$232,865,973.53**, to Lehman Brothers Japan Inc. ("Transferee"), its successors and assigns, with offices located at:

Roppongi Hills Mori Tower 37 F
6-10-1 Roppongi, Minato-ku
Tokyo, 106-6137, Japan
Attention: Masaki Kanehyo
Telephone: +81 3-6440-5339

with copies to:

Nobutaka Tanaka
Kishimoto Building 2F,
2-1, Marunouchi 2-Chome, Chiyoda-ku,
Tokyo, 100-0005, Japan
Telephone: +81 3-5224-5703

and

Lorenzo Marinuzzi
1290 Avenue of the Americas
New York, NY 10104
Telephone: (212) 468-8045

No action is required if you do not object to the transfer of your claim. However, **IF YOU
OBJECT TO THE TRANSFER OF YOUR CLAIM, WITHIN 20 DAYS OF THE DATE
OF THIS NOTICE YOU MUST FILE A WRITTEN OBJECTION WITH:**

United States Bankruptcy Court
Southern District of New York
One Bowling Green
New York, New York 10004-1408

SEND A COPY OF YOUR OBJECTION TO THE TRANSFeree.

Refer to Internal Control No. _____ in your objection.

IF YOU FILE AN OBJECTION, A HEARING WILL BE SCHEDULED.

IF YOUR OBJECTION IS NOT TIMELY FILED, THE TRANSFeree WILL BE
SUBSTITUTED ON OUR RECORDS AS THE CLAIMANT.

Clerk of the Court

FOR CLERK'S OFFICE USE ONLY:

This notice was mailed to the first named party, by first class mail, postage prepaid on
_____, 2011.

INTERNAL CONTROL NO._____

Copy to Transferee: _____

Claims Agent Noticed: _____

Deputy Clerk

EXHIBIT A

Proof of Claim No. 62783

United States Bankruptcy Court/Southern District of New York
Lehman Brothers Holdings Claims Processing Center
c/o Epiq Bankruptcy Solutions, LLC
FDR Station, P.O. Box 5076
New York, NY 10150-5076

**LEHMAN SECURITIES PROGRAMS
PROOF OF CLAIM**

In Re:
Lehman Brothers Holdings Inc., et al.,
Debtors.

Chapter 11
Case No. 08-13555 (JMP)
(Jointly Administered)

Filed: USBC - Southern District of New York
Lehman Brothers Holdings Inc., Et Al.
08-13555 (JMP) 0000062783



Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <http://www.lehman-docket.com> as of July 17, 2009

Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Lehman Brothers International (Europe) (in administration)
25 Bank Street
London
E14 5LE
United Kingdom
Attn: Steven Anthony Pearson
See attached for additional contact information

Check this box to indicate that this claim amends a previously filed claim.

Court Claim Number: _____
(If known)

Filed on: _____

Telephone number: see attached Email Address: see attached

Name and address where payment should be sent (if different from above)

Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.

Telephone number: Email Address:

1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.

Amount of Claim: \$ see attached (Required)

Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.

2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.

International Securities Identification Number (ISIN): see attached (Required)

3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.

Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: see attached (Required)

4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.

Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: 97816 EUROCLEAR (Required)

5. **Consent to Euroclear Bank, Clearstream Bank or Other Depository:** By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.

Date.
10/29/09

Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any. *M. M. 99* ~

Administrator (acting as agent and without personal liability)

FOR COURT USE ONLY

FILED / RECEIVED

NOV 02 2009

EPIQ BANKRUPTCY SOLUTIONS, LLC

Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571

MICHAEL JORDAN ANDREW JERVIS
Administrator (acting as agent and without personal liability)

EXHIBIT B

Agreement and Evidence of Partial Transfer of Claim

AGREEMENT AND EVIDENCE OF PARTIAL TRANSFER OF CLAIM

TO: THE DEBTOR AND THE BANKRUPTCY COURT

WHEREAS, pursuant to the Bar Date Order dated July 2, 2009, **Lehman Brothers International (Europe)** (in administration), acting through one of Anthony Victor Lomas, Steven Anthony Pearson, Michael John Andrew Jervis, or Dan Yoram Schwarzmann (together with Derek Anthony Howell, the “Joint Administrators” and each a “Joint Administrator”) as agents for LBIE and without personal liability (“Transferor”), filed omnibus Proof of Claim Number **62783** (the “Proof of Claim”) against Lehman Brothers Holdings Inc. (the “Debtor”), debtor in reorganization proceedings (the “Case”) in the United States Bankruptcy Court for the Southern District of New York (the “Court”), jointly administered under Case No. 08-13555(JMP), for the purpose of preserving the rights of its clients (which term included Transferor’s own clients, Transferor’s affiliates, and the clients of Transferor’s affiliates); and

WHEREAS, due to the inability of **Lehman Brothers Japan Inc.** (“Transferee”) to obtain a blocking number with respect to certain notes (including the notes in the aggregate principal amount of \$214,353,608.22¹ set forth on Appendix 1 hereto (the “Customer Notes”)) issued by Lehman Brothers Treasury Co. B.V. and guaranteed by the Debtor, and held by Transferor on behalf of clients of Transferee pursuant to that certain Master Custody Agreement between Transferor and Transferee dated November 25, 1999, such notes (including the Customer Notes) were included by Transferor within the Proof of Claim; and

WHEREAS, due to the inability of Transferee to obtain a blocking number with respect to certain notes issued by Lehman Brothers Treasury Co. B.V. and guaranteed by the Debtor, in the aggregate principal amount of \$18,512,365.31, as set forth on Appendix 2 hereto (the “LBJ Notes” and, together with the Customer Notes, the “Notes”), the LBJ Notes were also included by Transferor within the Proof of Claim; and

WHEREAS, prior to the date of this Agreement, Transferor has transferred, inter alia, the Notes to Transferee (the “Asset Transfer”); and

WHEREAS, Transferor has agreed to assign and transfer a portion of the Proof of Claim corresponding to the Notes and all rights relating thereto to the extent of such Notes;

NOW, THEREFORE, in consideration of the foregoing and of the mutual agreements set forth herein, and for other good and valuable consideration, the sufficiency and adequacy of which is acknowledged by the parties, the parties hereto agree as follows:

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Transferor hereby unconditionally and irrevocably transfers and assigns to Transferee, and Transferee hereby accepts and acquires for itself, with respect to the LBJ Notes, and for the benefit of its clients, with respect to the Customer Notes, as of the date hereof, all of Transferor’s right, title and interest in and to the Proof of Claim, solely to the extent relating to the Notes (the “Transferred Claim”), including without limitation (a) any right to receive cash,

¹ All USD values included herein are estimations based on the notional amount of the respective security multiplied by the foreign exchange rate as at September 15, 2008, and are subject to amendment.

securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Transferred Claim or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Transferred Claim, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (b) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Transferred Claim, (c) all exhibits, attachments and/or supporting documentation relating to the Transferred Claim, and (d) any and all proceeds of any of the foregoing (the Transferred Claim and the items referenced in (a) through (d) are collectively referred to as the "Transferred Interest").

2. Transferor hereby represents and warrants to Transferee that: (a) the Proof of Claim was duly and timely filed on or before 5:00pm (Eastern Standard Time) on November 2, 2009, in accordance with the Bar Date Order dated July 2, 2009, setting the deadline for filing proofs of claim in respect of "Lehman Programs Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009 (as amended on September 23, 2009), (c) Transferor is the sole legal owner and has good and marketable legal title to the Proof of Claim as it pertains to the Transferred Interest, free and clear of any and all liens, claims, security interests, participations, or encumbrances of any kind or nature whatsoever (other than the interests of the Transferee and its clients); (d) Transferor is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim (this "Agreement"); (e) the Proof of Claim includes the Transferred Claim; and (f) Transferor has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Transferee receiving in respect of the Transferred Claim proportionately less payments or distributions or less favorable treatment (including the timing of payments or distributions) than other holders of allowed unsecured guarantee claims against the Debtor generally. For the avoidance of doubt, and without diminishing the representations and warranties of Transferor explicitly set forth herein, Transferor does not represent or warrant to Transferee that the Proof of Claim to the extent of the Notes will be allowed or the amount in which it may be allowed.

3. Transferee represents and warrants that it has full power and authority to execute, deliver and perform its obligations under this Agreement. Transferee hereby agrees to indemnify, defend and hold Transferor, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including without limitation, reasonable attorney's fees and expenses, which result from Transferee's breach of its representations and warranties made herein.

4. Transferor hereby waives any objection to the transfer of the Transferred Claim to Transferee on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Transferor by Transferee

for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claim.

5. Transferee may file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement. Transferor acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Transferor transferring to Transferee the Transferred Claim, recognizing Transferee as the sole owner and holder of the Transferred Claim, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Transferee.

6. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and the transactions described herein. Transferee shall be entitled to transfer its rights in the Transferred Interest hereunder without any notice to or the consent of Transferor. Transferor hereby agrees to indemnify, defend and hold Transferee, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including without limitation, reasonable attorney's fees and expenses, which result from Transferor's breach of its representations and warranties made herein.

7. Transferor shall promptly (but in any event no later than three (3) business days after Transferor's receipt) remit any and all payments, distributions or proceeds received by Transferor in respect of the Transferred Interest to Transferee. Such payments, distributions or proceeds shall not be subject to any right of setoff or deduction for expenses incurred in connection with this Agreement, the Transferred Claim, or otherwise.

8. Except as otherwise provided in Section 6 hereof, expenses related to this Agreement and the Transferred Claim (including, without limitation, legal expenses) shall be borne by the party incurring such expenses.

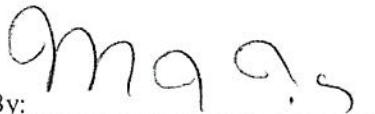
9. Each of Transferor and Transferee agrees to cooperate with each other to the extent necessary to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments (including, without limitation, any evidence of transfer or other notice, document, agreement or instrument as may be necessary or desirable in connection with the Asset Transfer) and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

10. Transferor's and Transferee's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Transferor and Transferee each submit to the jurisdiction of the courts located in the County of New York in the State of New York for purposes of any dispute arising out of this Agreement. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

11. One of the Joint Administrators has signed this Agreement on behalf of all the Joint Administrators as agents for and on behalf of Transferor and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this Agreement. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Joint Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract, and any claims otherwise at law or in equity. Though not parties to this Agreement, the Joint Administrators, their firm, partners, employees, agents, advisers or representatives shall be entitled to rely on this paragraph of this Agreement as if they were a party to it.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF
CLAIM is executed this 25th day of July 2011.

LEHMAN BROTHERS
INTERNATIONAL (EUROPE)



By: _____
Name: Michael John Andrew Jervis
Title: Administrator
for and on behalf of Lehman Brothers
International (Europe) acting as its agent and
without personal liability

Level 23
25 Canada Square
London E14 5LQ
United Kingdom

LEHMAN BROTHERS JAPAN INC.

By: _____
Name: Masaki Kanehyo
Title: Representative Liquidator
Lehman Brothers Japan Inc.

Roppongi Hills Mori Tower 37 F
6-10-1 Roppongi, Minato-ku
Tokyo, 106-6137, Japan

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF
CLAIM is executed this 28th day of July 2011.

**LEHMAN BROTHERS
INTERNATIONAL (EUROPE)**

By: _____
Name: Michael John Andrew Jervis
Title: Administrator
for and on behalf of Lehman Brothers
International (Europe) acting as its agent and
without personal liability

Level 23
25 Canada Square
London E14 5LQ
United Kingdom

LEHMAN BROTHERS JAPAN INC.

By: 金兵正彦
Name: Masaki Kanehyo
Title: Representative Liquidator
Lehman Brothers Japan Inc.

Roppongi Hills Mori Tower 37 F
6-10-1 Roppongi, Minato-ku
Tokyo, 106-6137, Japan

APPENDIX 1

Customer Notes

[See attached schedule]

Appendix 1 - Customer Notes

CUSTODIAN CODE	ISIN	SECURITY-NAME	CCY	Notional Amount or Number of Shares
LBIE	XS0310863021	LB TREASURY S7822 FRN 07/19/2012	YEN	10,000,000
LBIE	XS0368926092	LB TREASURY #10892 FLT 06/25/2038	YEN	70,000,000
LBIE	XS0297459868	LB TREASURY S6985 FRN 05/15/2037	YEN	200,000,000
LBIE	XS0302264535	LB TREASURY S7276 FRN 06/12/2037	YEN	320,000,000
LBIE	XS0302480230	LB TREASURY S7304 FRN 06/12/2037	YEN	50,000,000
LBIE	XS0305127150	LB TREASURY S7460 FRN 07/03/2037	YEN	180,000,000
LBIE	XS0307903830	LB TREASURY S7617 FLT 07/17/2037	YEN	130,000,000
LBIE	XS0312057432	LB TREASURY S7869 FLT 08/07/2037	YEN	110,000,000
LBIE	XS0313664459	LB TREASURY S7980 FLT 08/21/2037	YEN	100,000,000
LBIE	XS0314747105	LB TREASURY S8031 FLT 08/24/2037	AUD	1,100,000
LBIE	XS0316953255	LB TREASURY S8155 FLT 09/07/2037	AUD	1,000,000
LBIE	XS0321396987	LB TREASURY S8346 FLT 10/10/2037	YEN	120,000,000
LBIE	XS0324342582	LB TREASURY S8469 FLT 10/23/2037	YEN	380,000,000
LBIE	XS0338675571	LB TREASURY S9368 FLT 01/15/2038	YEN	190,000,000
LBIE	XS0340462042	LB TREASURY S9575 FLT 02/05/2038	YEN	80,000,000
LBIE	XS0346508616	LB TREASURY S9853 FLT 02/26/2038	YEN	270,000,000
LBIE	XS0311754963	LB TREASURYS7851 FLT 07/24/2012	YEN	51,000,000
LBIE	XS0318599056	LB TRSY S8226 FLT 09/14/2037	YEN	710,000,000
LBIE	XS0353875106	LEHMAN BROTHERS TREASURY 10238 FLT 04/09/2038	YEN	120,000,000
LBIE	XS0357773000	LEHMAN BROTHERS TREASURY 10365 FLT 04/22/2038	YEN	90,000,000
LBIE	XS0360775141	LEHMAN BROTHERS TREASURY 10449 FLT 05/14/2038	YEN	120,000,000
LBIE	XS0362661398	LEHMAN BROTHERS TREASURY 10540 FLT 05/28/2038	YEN	190,000,000
LBIE	XS0362680778	LEHMAN BROTHERS TREASURY 10549 FLT 05/20/2038	YEN	100,000,000
LBIE	XS0364649250	LEHMAN BROTHERS TREASURY 10612 FLT 06/04/2038	YEN	100,000,000
LBIE	XS0366374634	LEHMAN BROTHERS TREASURY CO 10744 FLT 06/18/2038	YEN	230,000,000
LBIE	XS0303862998	LEHMAN BROTHERS TREASURY CO S7373 15JUN2012	YEN	50,592,000
LBIE	XS0354483140	LEHMAN BROTHERS TREASURY FLT S10272 03/26/2038	YEN	350,000,000
LBIE	XS0329878267	LEHMAN BROTHERS TREASURY FLT S8840 11/27/2037	YEN	250,000,000
LBIE	XS0333106507	LEHMAN BROTHERS TREASURY FLT S9090 12/18/2037	YEN	510,000,000
LBIE	XS0333106259	LEHMAN BROTHERS TREASURY FLT S9091 12/18/2037	YEN	340,000,000
LBIE	XS0319683990	LEHMAN BROTHERS TREASURY FLT09/25/2037	YEN	160,000,000
LBIE	XS0354482928	LEHMAN BROTHERS TREASURY FLTS10270 04/16/2038	YEN	440,000,000

LBIE	XS0362376435	LEHMAN BROTHERS TREASURY FLTS10501 05/14/2038	YEN	200,000,000
LBIE	XS0327082854	LEHMAN BROTHERS TREASURY FLTS8578 11/06/2037	YEN	370,000,000
LBIE	XS0328666119	LEHMAN BROTHERS TREASURY FLTS8738 09/30/2037	YEN	240,000,000
LBIE	XS0329067531	LEHMAN BROTHERS TREASURY FLTS8804 11/20/2037	YEN	240,000,000
LBIE	XS0349442615	LEHMAN BROTHERS TRSY 9980 FLT 03/18/2038	YEN	400,000,000
LBIE	XS0349757368	LEHMAN BROTHERS TRSY S9978 FLT 03/18/2038	YEN	290,000,000
LBIE	XS0310885933	LB TREASURY S7812 FRN 07/13/2037	YEN	100,000,000
LBIE	XS0338518045	LB TREASURY S9420 FLT 01/19/2038	YEN	100,000,000
LBIE	XS0368576848	LEHMAN BROTHERS TREASURY CO 10866 FLT 06/11/2038	YEN	100,000,000
LBIE	XS0353499790	LEHMAN BROTHERS TRSY 10217 FLT 03/26/2011	YEN	100,000,000
LBIE	XS0374734480	LB TREASURY #10999 FLT 07/15/2038	YEN	200,000,000
LBIE	XS0352601701	LEHMAN BROTHERS TREASURY FLT S10167 03/26/2038	YEN	100,000,000
LBIE	XS0344142202	LB TREASURY S9692 FLT 02/08/2013	YEN	100,000,000
LBIE	XS0316169050	LB TREASURY S8104 FLT 08/24/2037	YEN	100,000,000
LBIE	XS0316169050	LB TREASURY S8104 FLT 08/24/2037	YEN	20,000,000
LBIE	XS0369334700	LB TREASURY #10905 FLT 06/17/2038	YEN	100,000,000
LBIE	XS0379987372	LB TREASURY #11057 FLT 08/14/2038	YEN	120,000,000
LBIE	XS0316953925	LB TREASURY S8153 FLT 09/04/2037	YEN	100,000,000
LBIE	XS0293140553	LEHMAN BROS TREASURY S6710 05APR2037	YEN	100,000,000
LBIE	XS0354911710	LEHMAN BROTHERS TREASURY 10277 1.6%04/08/13	YEN	100,000,000
LBIE	XS0353348823	LEHMAN BROTHERS TREASURY FLT S10210 03/26/2038	YEN	150,000,000
LBIE	XS0330724229	LEHMAN BROTHERS TREASURY FLTS8908 11/20/2037	YEN	110,000,000
LBIE	XS0310863021	LB TREASURY S7822 FRN 07/19/2012	YEN	200,000,000
LBIE	XS0310863021	LB TREASURY S7822 FRN 07/19/2012	YEN	87,000,000
LBIE	XS0290989994	LB TREASUEY S6534 FRN 03/20/2017	YEN	500,000,000
LBIE	XS0291873122	LB TREASURY CO BV S6600 FRN 03/23/2037	YEN	50,000,000
LBIE	XS0268364253	LB TREASURY FRN #5052 09/29/2036	YEN	100,000,000
LBIE	XS0270820177	LB TREASURY FRN #5181 10/24/2036	YEN	100,000,000
LBIE	XS0286637144	LB TREASURY S6179 FRN 02/23/2037	YEN	50,000,000
LBIE	XS0289338948	LB TREASURY S6392 FRN 03/09/2037	YEN	90,000,000
LBIE	XS0305103565	LB TREASURY S7439 FRN 06/22/2037	YEN	50,000,000
LBIE	XS0279378532	LB TREASURYFRN #5660 12/18/2036	YEN	410,000,000
LBIE	XS0278290589	LB TREASURY FRN #5599 12/29/2036	YEN	100,000,000
LBIE	XS0309227436	LB TRSY S7702 FRN 07/26/2037	YEN	100,000,000
LBIE	XS0316169050	LB TREASURY S8104 FLT 08/24/2037	YEN	20,000,000
LBIE	XS0310863021	LB TREASURY S7822 FRN 07/19/2012	YEN	150,000,000
LBIE	XS0333969706	LEHMAN BROTHERS TREASURY FLTS9111 12/07/2037	YEN	120,000,000

LBIE	XS0316169050	LB TREASURY S8104 FLT	08/24/2037	YEN	20,000,000
LBIE	XS0310863021	LB TREASURY S7822	FRN 07/19/2012	YEN	5,000,000
LBIE	XS0321125014	LB TREASURY S8335 FLT	09/28/2012	YEN	234,000,000
LBIE	XS0295861107	LEHMAN BROS TREASURY S6904	20APR2012	YEN	173,000,000
LBIE	XS0316169050	LB TREASURY S8104 FLT	08/24/2037	YEN	10,000,000
LBIE	XS0317981081	LB TREASURY S8206 FLT	09/05/2037	YEN	500,000,000
LBIE	XS0343217104	LB TREASURY S9700 FLT	02/05/2038	YEN	500,000,000
LBIE	XS0343216809	LB TREASURY S9701 FLT	02/05/2038	YEN	500,000,000
LBIE	XS0343584602	LB TREASURY S9708 FLT	02/05/2038	YEN	500,000,000
LBIE	XS0316169050	LB TREASURY S8104 FLT	08/24/2037	YEN	50,000,000
LBIE	XS0368739495	LB TREASURY #10882 2.4%	06/20/2011	YEN	1,000,000,000
LBIE	XS0303572217	LB TREASURY CO BVS7358	FRN 06/21/2010	YEN	1,000,000,000
LBIE	XS0307009372	LB TREASURY S7554 1.6%	09/21/2010	YEN	1,000,000,000
LBIE	XS0257593037	LEHMAN BROTHERS TREASURY	1.36% S4527 20JUN09	YEN	1,000,000,000
LBIE	XS0298320218	LB TREASURY FRN 7033	05/11/2010	YEN	500,000,000
LBIE	XS0298201988	LB TREASURY FRN S7029	05/11/2010	YEN	500,000,000
LBIE	XS0321080912	LB TREASURY S8329 FLT	09/19/2037	YEN	300,000,000
LBIE	XS0325959285	LB TREASURY S8500 FLT	10/18/2037	YEN	50,000,000
LBIE	XS0317943586	LB TRSY S8203 FLT	08/24/2037	YEN	100,000,000
LBIE	XS0292221776	LEHMAN BROS TREASUEYS6623	05APR2014	YEN	120,000,000
LBIE	XS0331653823	LEHMAN BROTHERS TREASURY	FLTS9001 12/11/2014	YEN	100,000,000
LBIE	XS0348936161	LEHMAN BROTHERS TRSY 9951	FLT 03/04/2015	YEN	50,000,000
LBIE	XS0234063906	LEHMAN BROS TREASURY	FLN 10NOV2025	YEN	100,000,000
LBIE	XS0266551299	LB TREASURY FRN #4929	09/08/2009	YEN	50,000,000
LBIE	XS0272915389	LB TREASURY FRN #5322	11/09/2009	YEN	50,000,000
LBIE	XS0318538930	LB BROTHERS TREASURY8225	FLT09/06/2012	YEN	100,000,000
LBIE	XS0309186731	LB TREASURY S7675	FRN 01/12/2012	YEN	200,000,000
LBIE	XS0319359039	LB TRSY S8255 FLT	09/14/2012	YEN	200,000,000
LBIE	XS0365822781	LEHMAN BROTHERS TREASURY	0% 10669 05/30/2011	YEN	200,000,000
LBIE	XS0327713359	LEHMAN BROTHERS TRSY	8737 FLT 11/06/2012	YEN	200,000,000
LBIE	XS0318538930	LB BROTHERS TREASURY8225	FLT09/06/2012	YEN	100,000,000
LBIE	XS0309186731	LB TREASURY S7675	FRN 01/12/2012	YEN	100,000,000
LBIE	XS0319359039	LB TRSY S8255 FLT	09/14/2012	YEN	100,000,000
LBIE	XS0327713359	LEHMAN BROTHERS TRSY	8737 FLT 11/06/2012	YEN	100,000,000
LBIE	XS0274755072	LB TREASURY FRN#5422	11/28/2036	YEN	100,000,000
LBIE	XS0315356039	LB TREASURY S8079 FLT	08/17/2017	YEN	1,000,000,000

APPENDIX 2

LBJ Notes

[See attached schedule]

Appendix 2 - LBJ Notes

LBIE	XS0307008481	LB TRSY S7573 FRN 07/10/2037	YEN	200,000,000
LBIE	XS0295002231	LB TREASURY CO BV S6850 FRN 04/12/2012	YEN	100,000,000
LBIE	XS0303531700	LB TREASURY S7355 FRN 06/19/2037	YEN	500,000,000
LBIE	XS0309365319	LB TREASURY S7726 FRN 07/12/2017	YEN	300,000,000
LBIE	XS0280508952	LEHMAN BROTHERS TREASURY FLT28DEC2036	YEN	300,000,000
LBIE	XS0311664543	LB TREASURY S7840 FLT 07/25/2047	YEN	100,000,000
LBIE	XS0315419134	LB TREASURY S8075 FLT 08/24/2037	YEN	100,000,000
LBIE	XS0339480773	LB TREASURY S9520 FLT 01/25/2038	YEN	100,000,000
LBIE	XS0358426244	LEHMAN BROTHERS TREASURY 10388 FLT 04/22/2038	YEN	100,000,000
LBIE	XS0313326729	LB TREASURY S7943 FLT 08/14/2037	YEN	150,000,000